ModHist

USER MANUAL

MEFF S/MART v9.0

1 December 2008

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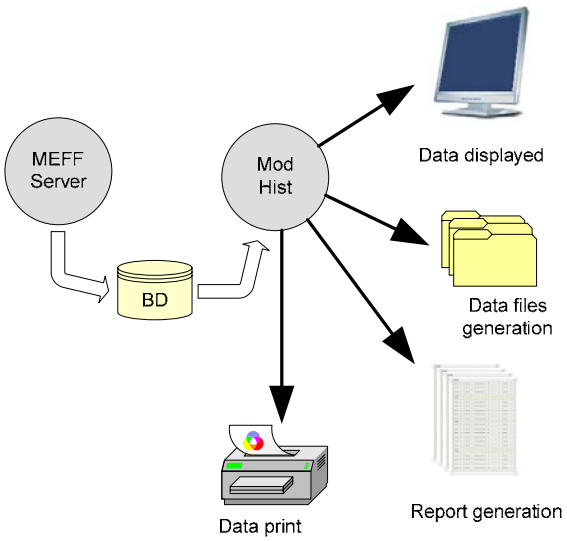
1. Introduction

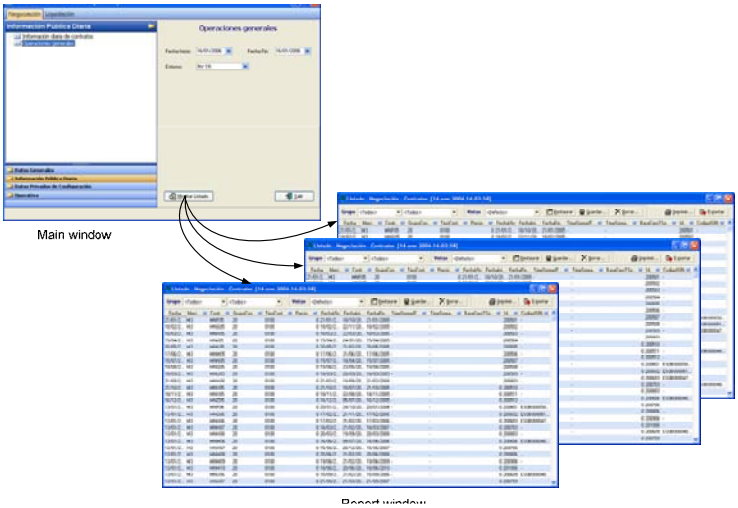
The historical files module, ModHist, is an application developed by MEFF with the purpose of making the available information accessible in the database of the MEFFServer application.

From ModHist one can view the selected information, and also print and export it, after having manipulated it to adapt it to the specific needs.



- ModHist Functionalities -

The ModHist application has a main screen on which one selects the required data, and which allows one to access an independent application, allowing one to manipulate the data, perform queries and export and print the information.



- ModHist Screens -

2. The Data Environment

The dataset that can be accessed by ModHist depends on the MEFFServer application, which caters for keeping the Database updated.

Data visibility can vary and depends on the rights that a Member has been conferred within MEFF. Among other aspects the user may solely be limited to the operating aspects or may access clearing operations, may or may not have online upgrading, or be restricted to the public market information.

In any event, the ModHist application will provide access to all the information available in the configured database, this being what may contain some manner of restriction with regards to the available information.

A single instance of ModHist may have access to multiple environments, and these can be for negotiation or clearing indifferently. Regardless of the environments to which ModHist may have access, each data query is performed on a specific environment. In other words, ModHist does not generate reports by mixing the data from different environments.

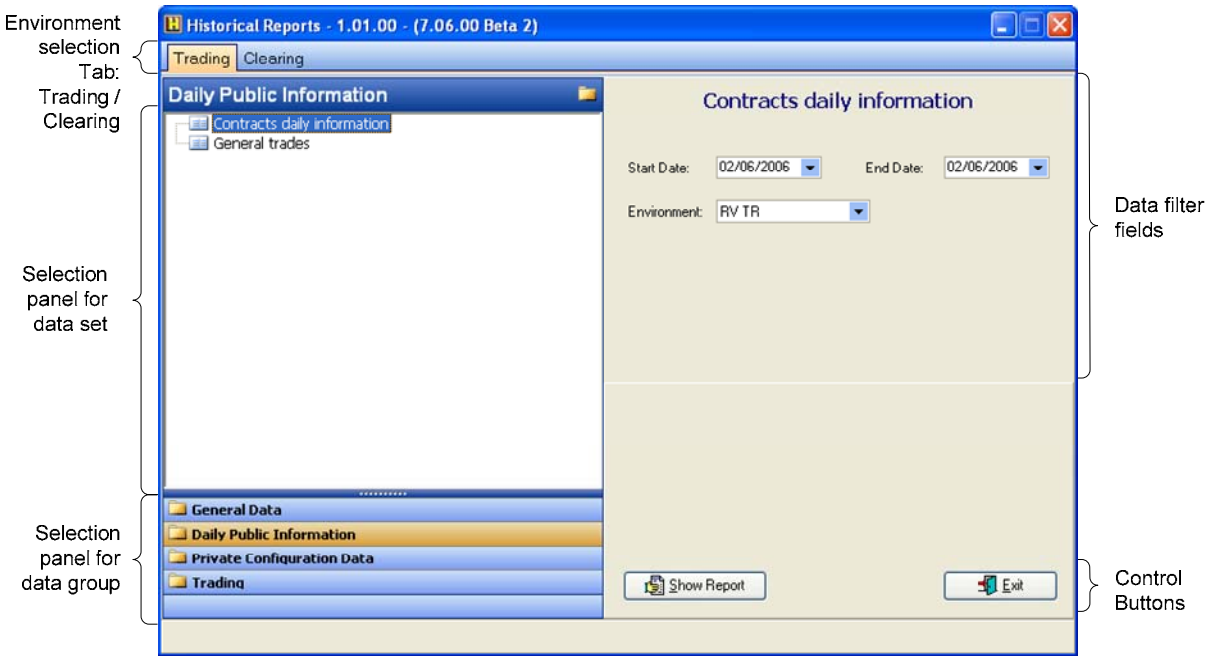
Apéndice A shows a list of the data that can be accessed from ModHist, classified by environment (negotiation / clearing) and grouped at a functional level, exactly as it is displayed on the main screen of the application.

As a general rule, the datasets that are available in ModHist coincide with the data files that can be generated from MEFFServer. For a detailed description of the files, refer to the MEFFServer User Manual.

3. Main Screen of the Application

3.1 General overview

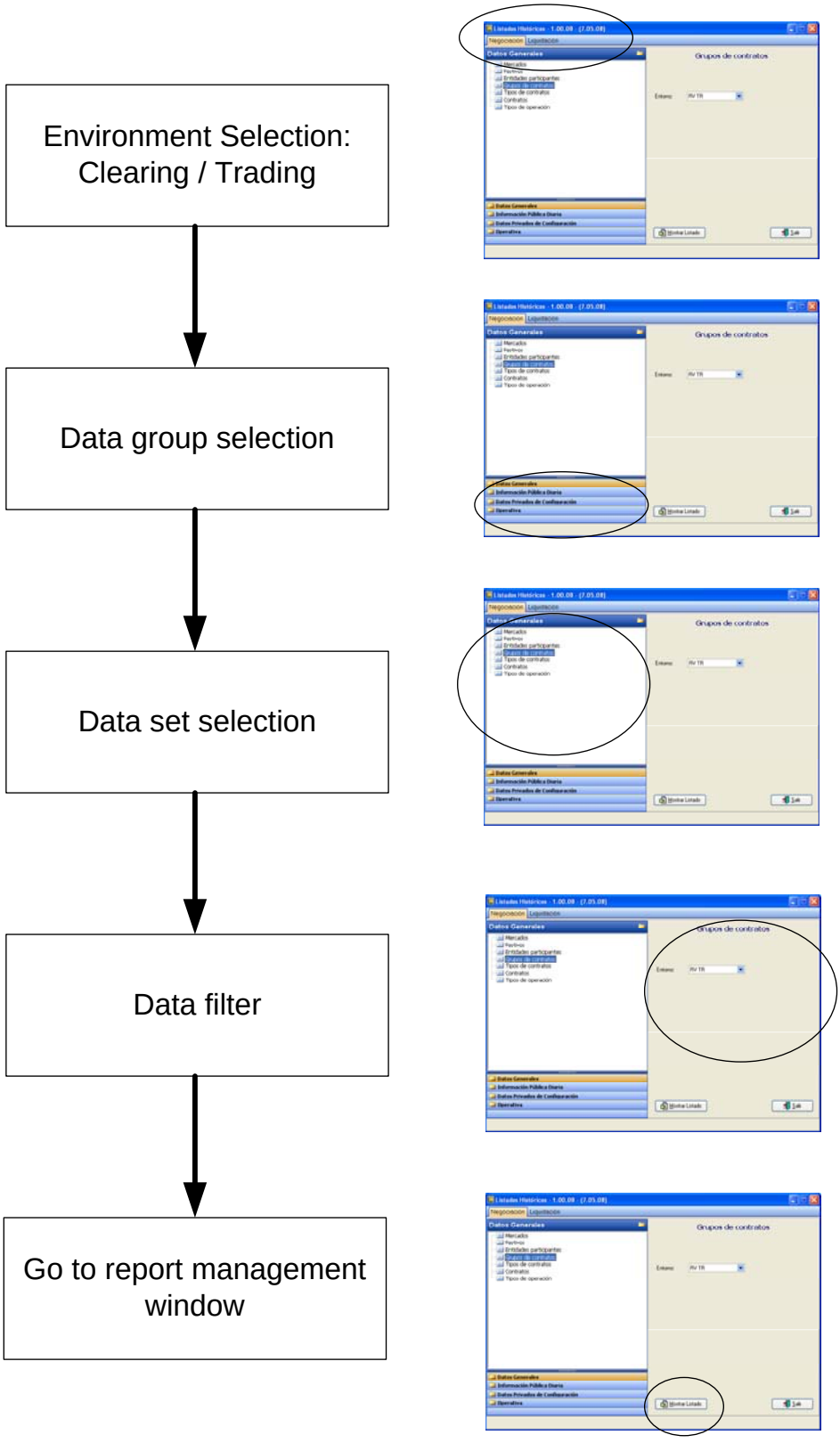
From the main screen one selects the data to be queried and accesses the screen of the requested report.



- ModHist Main Screen -

3.2 Selecting the report to be generated

The following diagram shows the steps to be followed to determine the information to be processed.



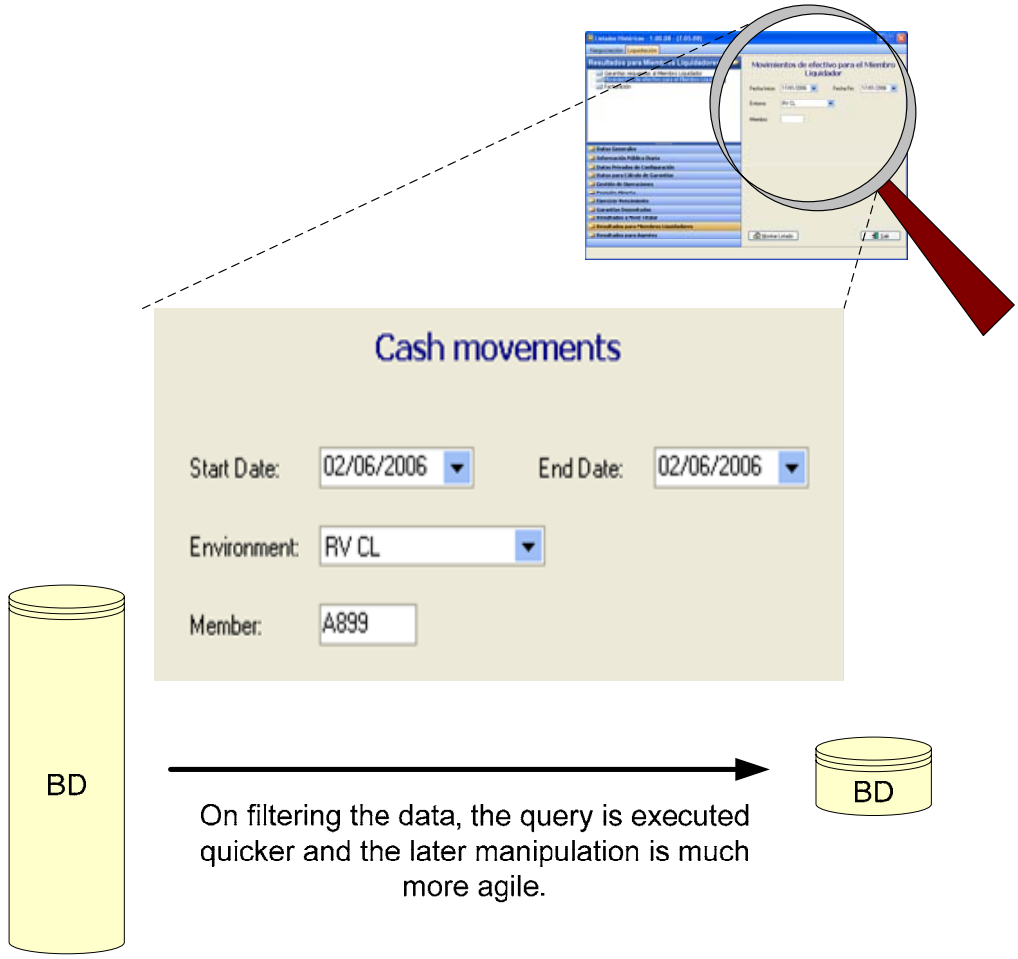
- Selection process of the dataset to be displayed -

3.3 Prior filtering of data

When one presses the ***Display List*** button on the main screen, one has access to the data within an application that allows for it to be manipulated in many ways, among these is the filtering of the data.

On the other hand, the prior filtering of data is that which can be done directly from the main screen and which is restricted to only a few fields, normally from one date to another and for a Member.

The object of this filtering is to speed up the data extraction process from the database, decreasing the query time and the data volume that must subsequently be handled. This filtration process may be pertinent for historical files, which can contain large amounts of data, such as that of transactions or orders.



- Prior filtering of data -

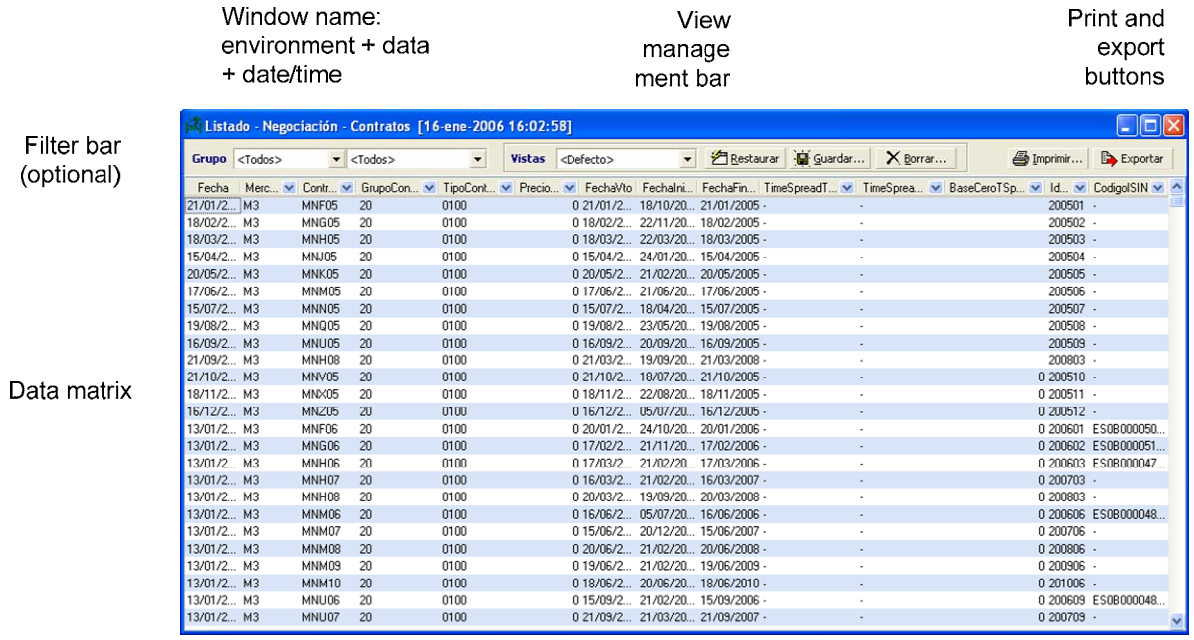
4. Report Screen

4.1 Introduction

When data has been selected from the main screen of ModHist and the ***Display List*** button is pressed a new application will open, displaying the selected data and allowing for it to be manipulated, exported or printed.

4.2 General overview

The following diagram shows the main components of the report screen.



- Report Screen -

4.3 Data matrix

The data matrix is the part of the screen where the data is displayed with the selected presentation by means of a viewing bar or with the specific customisation that is made to it.

Among the available customisations there are: columns selection, the sorting and grouping of records, the calculation of partial or overall group totals, the column width, the source and colour of the records, etc.

Given the versatility of the configuration of the data matrix, it has been preferred to leave the details of its customisation in an appendix on it, refer to Apéndice B Customisation of the Data Matrices.

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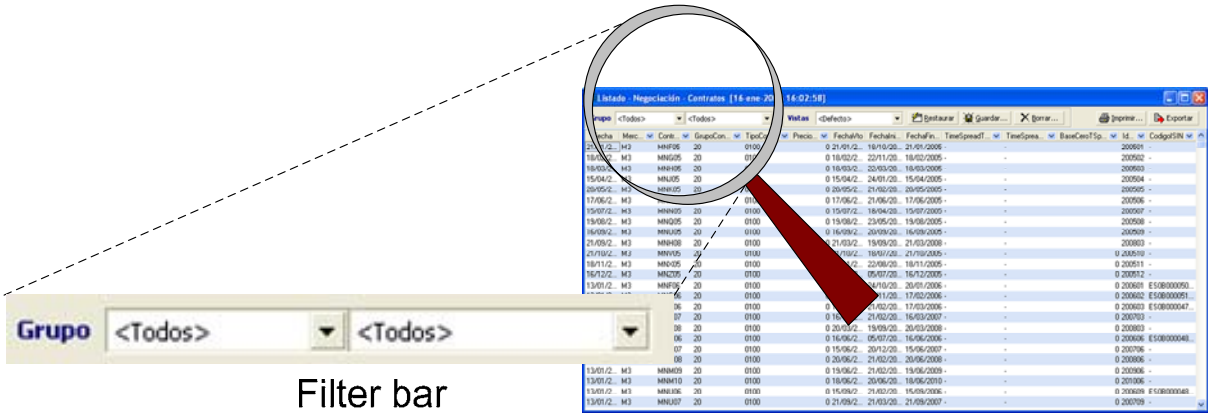
4.4 The filter toolbar

Depending on the data that is displayed on the report screen, a filter bar will be made available showing the most usual selection criteria for the displayed data.

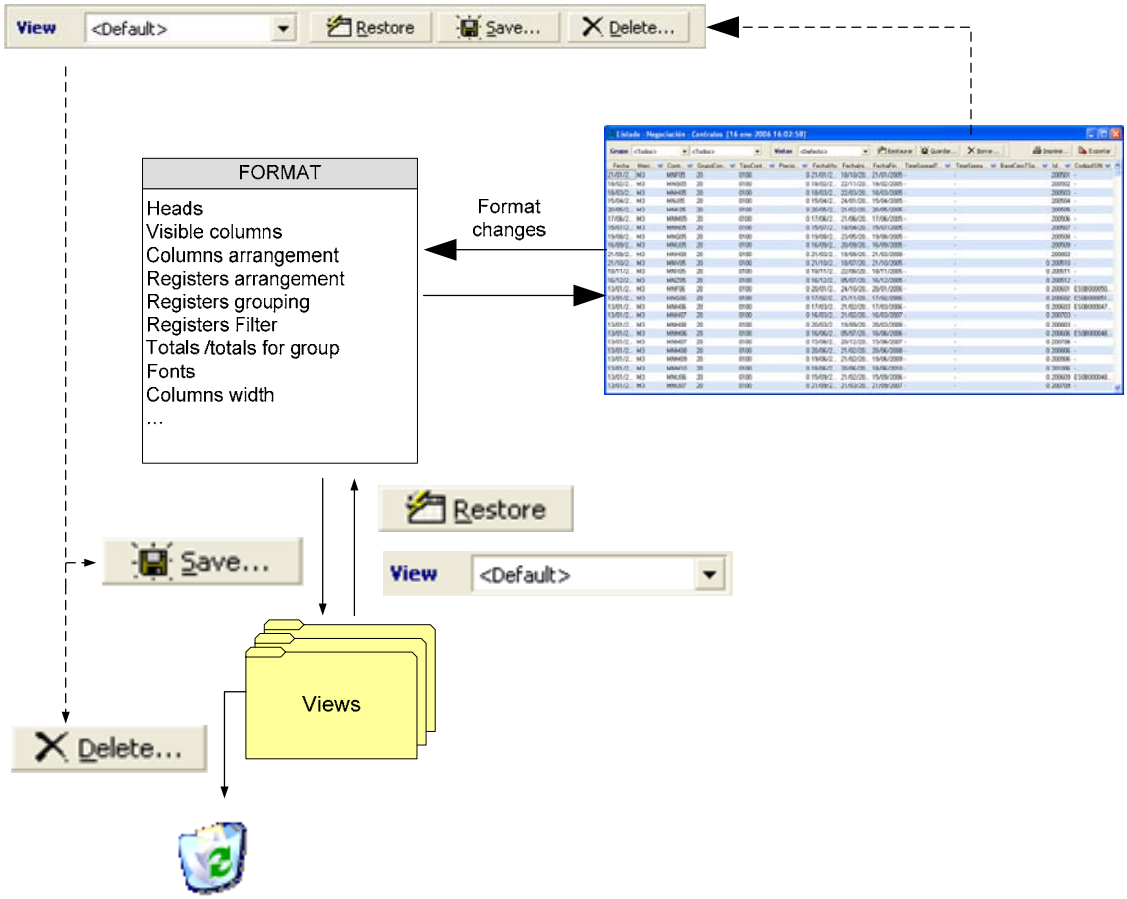


- Filter bar of the report screen -

4.5 Display Views

For each of the reports it is possible to define one or several display views. A display view groups a set of customisations made on the data matrix together so that they can subsequently be used.

To access one of the saved display views, it should be selected by the name it was saved as in the combo ***Display Views*** screen.



- Display views management -

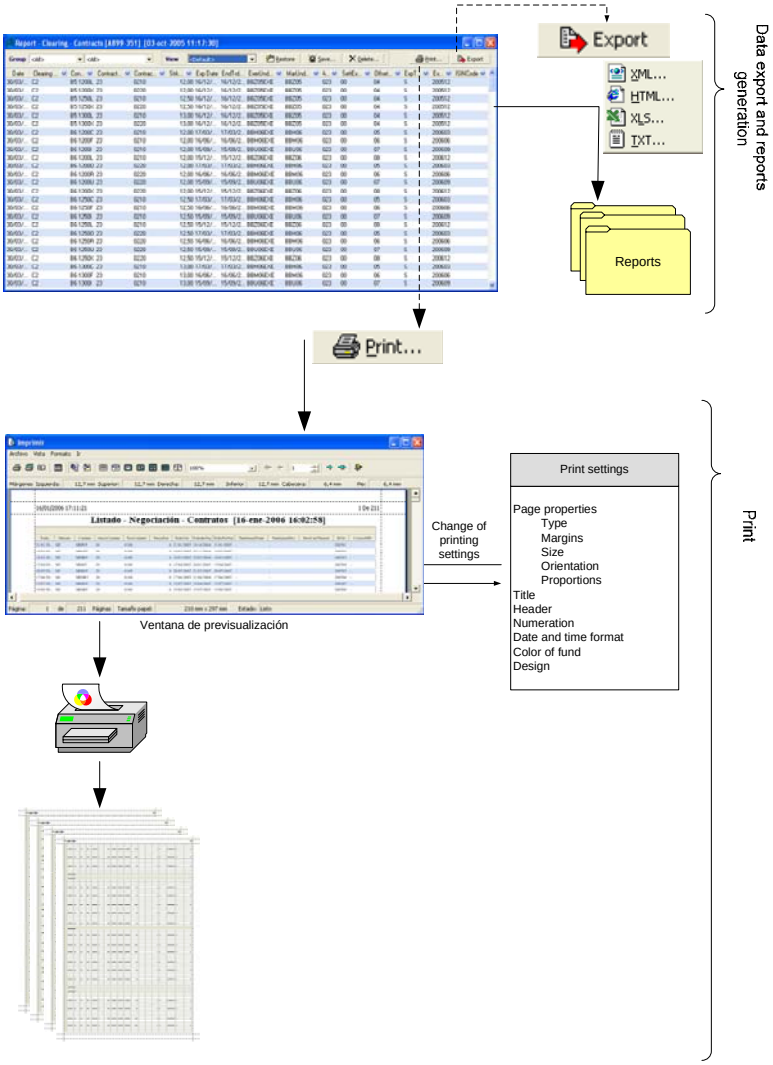
4.6 Printing and exporting

By using the ***Export*** and ***Print*** options from the report screen one can respectively export or print out data.

Both the printing and exporting processes take account of the selected sorting, columns, grouping of records and other customisations made.

The export process allows for files of the following types to be generated:

- xml
- html
- xls
- txt



- Data printing and exporting -

As can be seen from the diagram, the printing process has a previewing screen that allows for many aspects of the print out to be configured.

Apéndice A Available Reports

A list is given below of the reports that are available in ModHist, organised in accordance with the same criteria used in the application.

A.1 Negotiation

- General Data
    - Market
    - Status
    - Holidays
    - Participating entities
    - Contract groups
    - Contract types
    - Contracts
    - Transaction types
- Public Daily Information
    - Daily contract information
    - General transactions
- Private Configuration Data
    - Accounts
- Operations
    - Orders
    - Applications
    - Operations

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A.2 Clearing

- General Data
    - Clearing House
    - Status
    - Holidays
    - Participating entities
    - Contract groups
    - Contract types
    - Contracts
    - Transaction types
- Daily Public Information
    - Daily contract information
- Private Configuration Data
    - Accounts
    - Give-Out references
    - Give-In references
    - Give-In acceptance filters for the Destination Member
    - Give-In acceptance filters for the Clearer of the Destination Member
- Data for Calculating Guarantees
    - Guarantees matrix parameters
    - Intra-matrix offsetting
    - Inter-matrix offsetting
    - Theoretical prices
    - Deltas
- Transactions
    - Transactions
- Transaction management
    - Live transactions
    - Assignments and transfers made
    - Give-Outs
    - Give-Ins for a Destination member
    - Give-Ins for the Clearer of a Destination Member
- Open Position

  - Open Position balance
  - Position adjustments
- Exercise – Due Date
  - Exercise requests
  - Members' cash transactions
  - Breakdown of cash transactions by titleholder
- Fees
  - Detail of fees
  - Fees
- Guarantees Deposited
  - Detail of Guarantees deposited
- Gain/Loss at a Titleholder level
  - Detailed calculation of the daily guarantee
  - Option premiums
  - Margin Variations
  - Clearing settlements and guarantees by titleholder
  - Clearing settlements as at due date
- Gain/Loss for Clearing Members
  - Guarantees required from the Clearing Member
  - Cash movements for the Clearing Member
  - Invoicing
- Gain/Loss for Agents
  - Guarantees required form the Custodian Member
  - Cash movements for the Domiciliary Entity

Apéndice B Customisation of the Data Matrices

A description is given below of the functionalities that are available for configuring the data matrix (Grid).

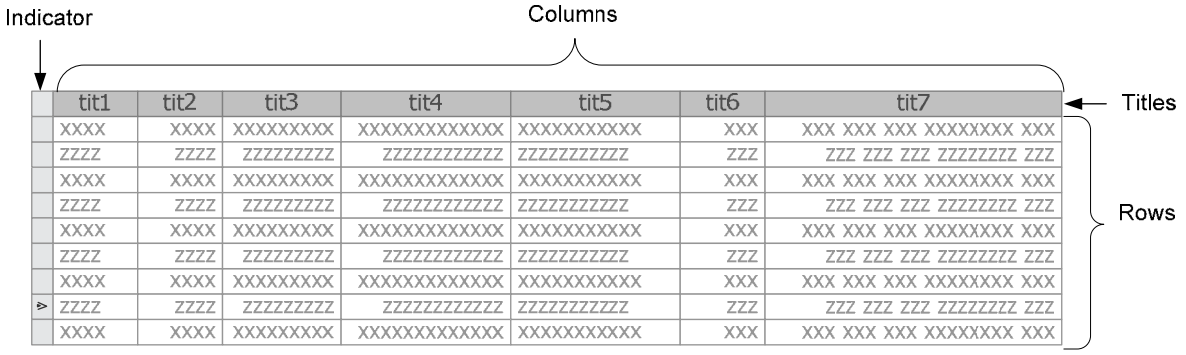
This appendix deals with the data matrix in a generic manner and it may be possible that not all the options described are available in ModHist.

B.1 Parts of a matrix

The matrices hold a record in each row. Each record is comprised of several fields. Each one of the fields is associated with a column.

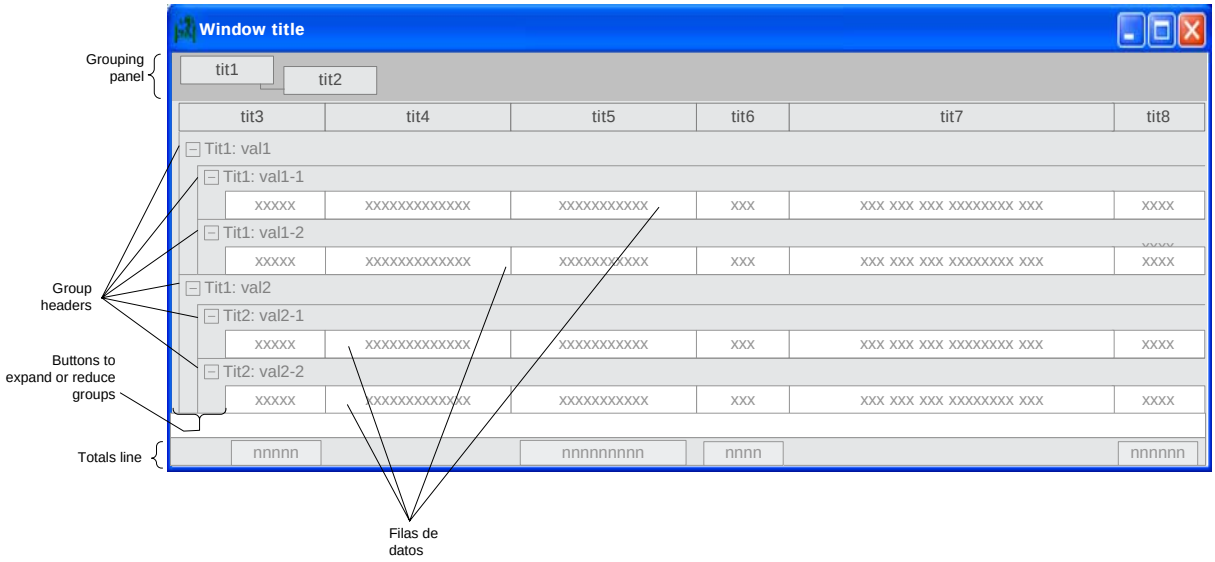
The title area is displayed at the top of the matrix, where the column names are displayed. As will be explained further on, from this area one can access the matrix options menu, select the sorting criteria, move or remove columns and also access other functionalities.

On the left side of the screen a column of indicators is displayed, where the selected record is always highlighted.



- Basic components of a data matrix -

In addition to the elements described above, depending on the data content, a matrix may contain a grouping panel. When any kind of grouping has been made, buttons will be displayed on the left of the matrix, allowing for the expanding or contracting of the different groups.



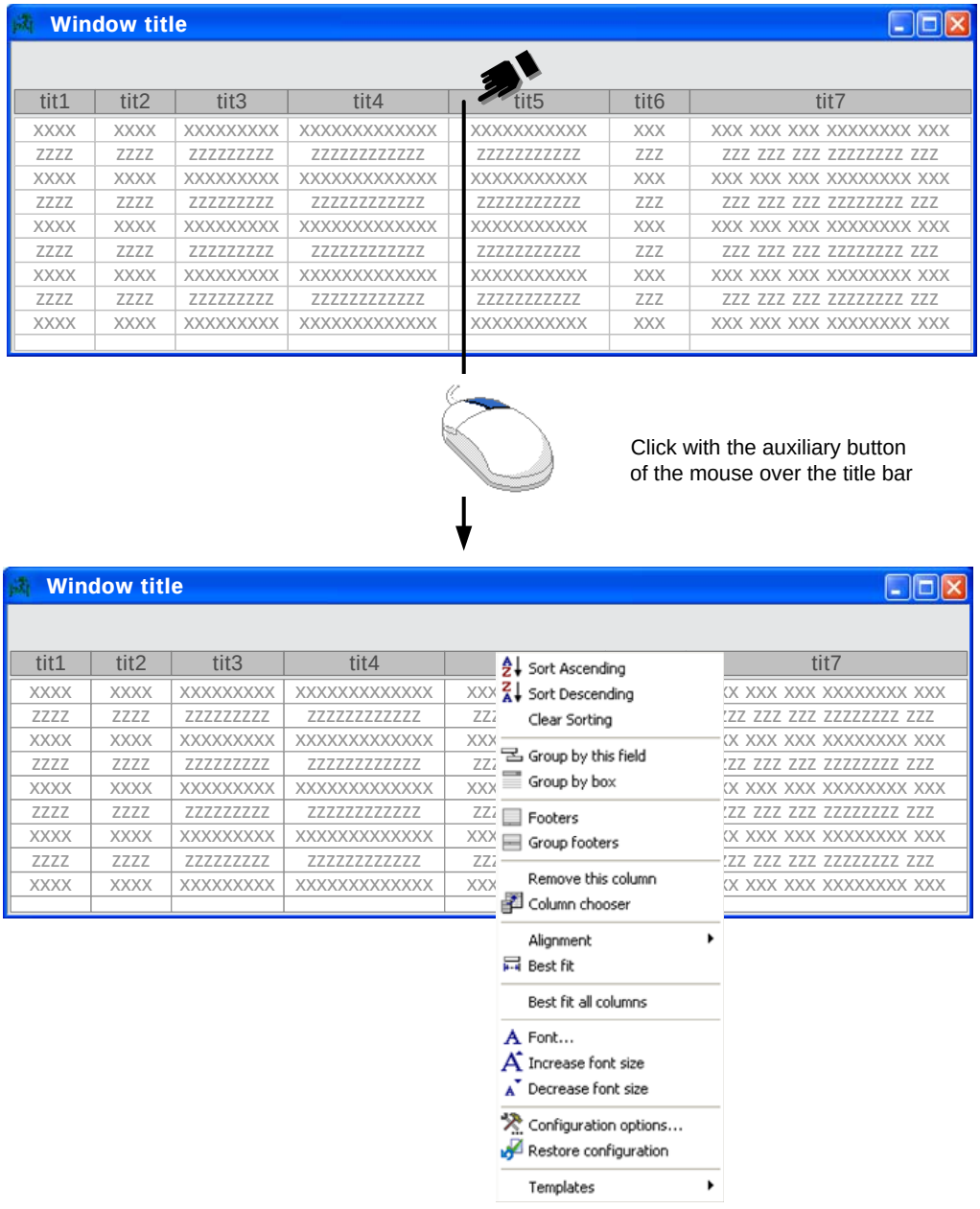
- Optional elements of a data matrix -

Similarly, when the matrix allows for it, one can add totals lines for the entire matrix or for groups of records.

The instructions on how to carry out the abovementioned tasks are explained in detail below in this appendix.

B.2 Options menu

To access the options menu of the data matrix, click on the right-hand mouse button on the title bar. If the action to be taken is on a specific column, this process must be carried out from its title heading.



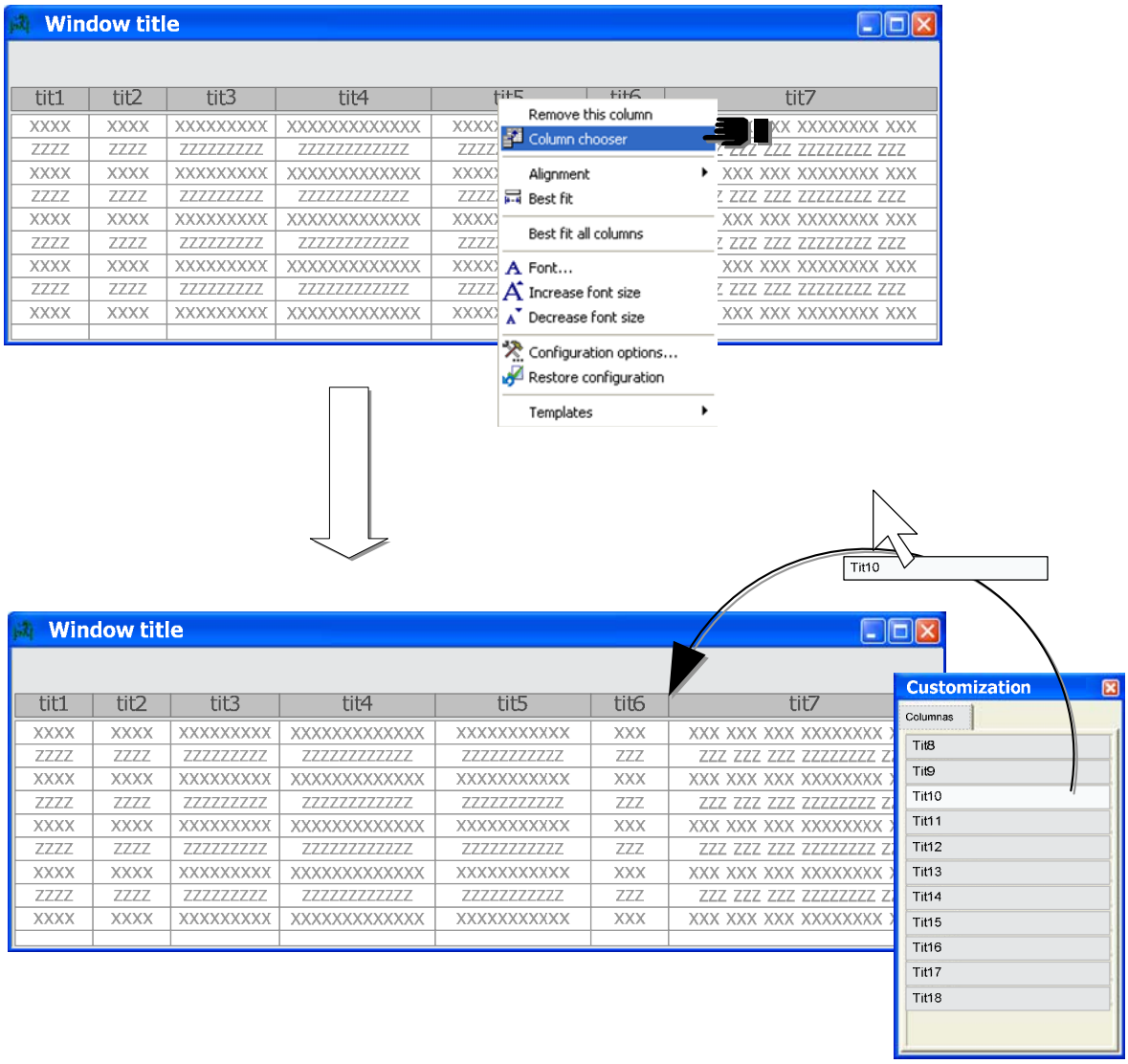
- Access to the data matrix options menu -

The functionalities associated with the menu options, are described in detail throughout this appendix.

B.3 Columns management

Add

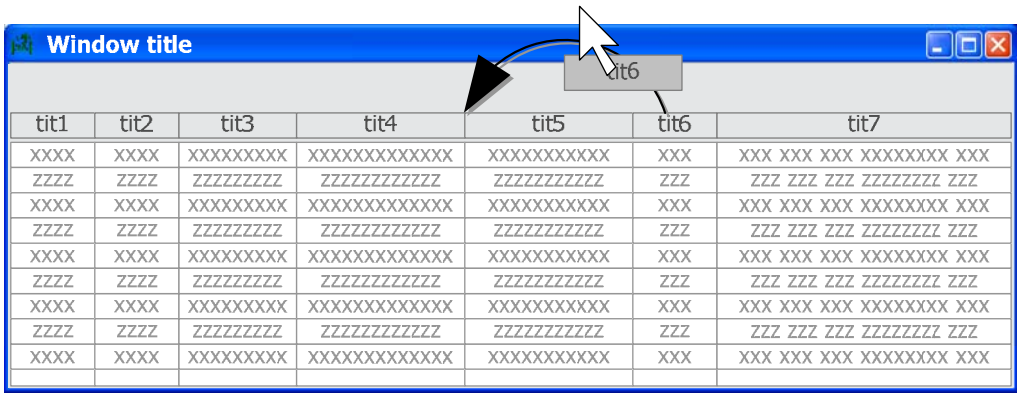
To add columns that are not presently being displayed, press on the **Select Columns** option of the data matrix menu. Then, a floating window will appear with the list of columns that can be selected. To add one of these columns, click on the mouse, and holding it pressed drag the element to the desired position.



- Columns selection -

Position

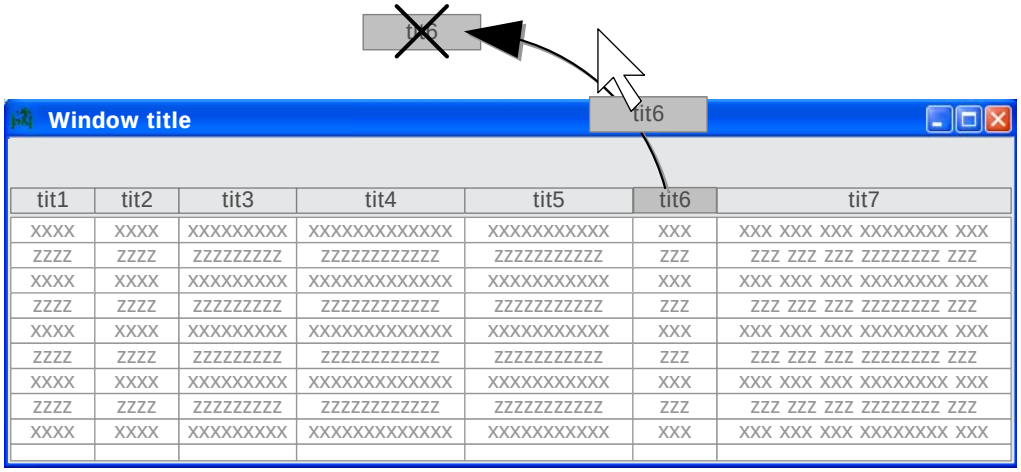
To change the position in which the columns are selected, click in the title heading of the column to be moved and keeping the button pressed, drag it to the desired position.



- Sorting columns -

Hide

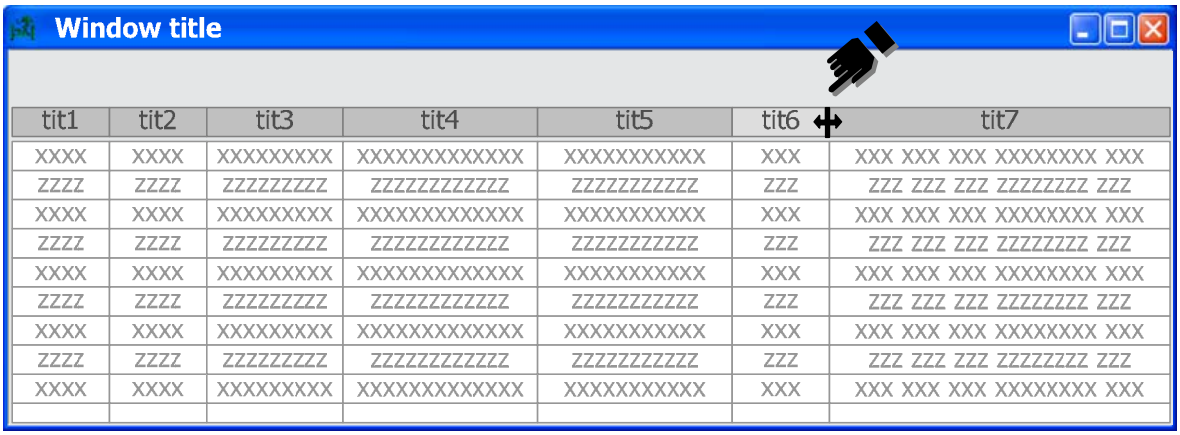
If one wishes to hide any of the displayed columns, click the mouse button on its title heading, and while keeping the mouse button pressed drag it outside the screen window, until the mouse icon changes into a blade cross shape. It is also possible to perform the same process by pressing the data matrix menu option **Remove this column**.



- Columns removal -

Width

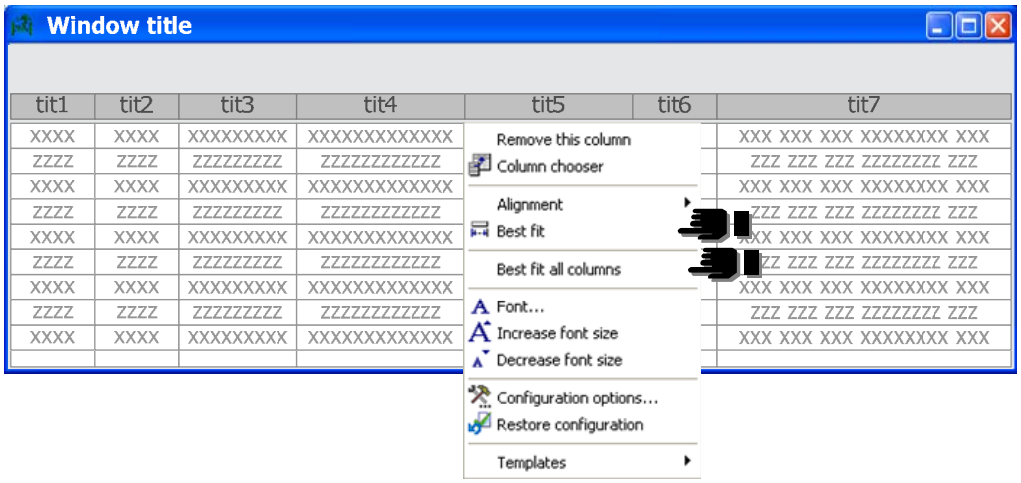
The width of each column can be manually adjusted, to do this place the cursor between the title headings of the columns to be amended until the cursor changes shape (↔), and while pressing the main mouse button drag the division line until the desired width has been achieved.



- Manual adjustment of the columns width -

Select the **Adjust Column** option from the data matrix menu in order to assign the optimal width for the selected column.

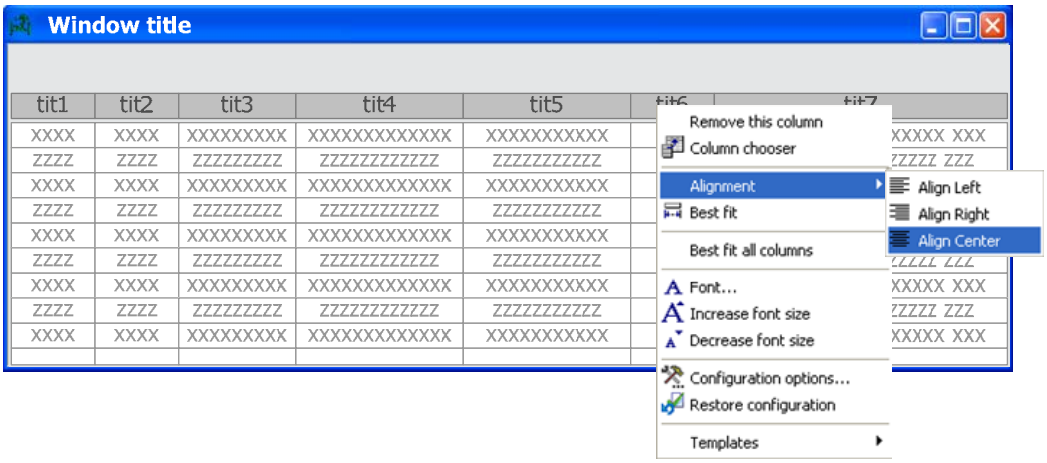
Select the **Adjust all Columns** option from the data matrix menu so that the application can allocate the width to all the columns, assigning each one its most adequate width.



- Automatic column width adjustments -

Alignment

Select the **Alignment** option from the data matrix menu in order to select the desired type of alignment for the selected column.



- Column alignment options -

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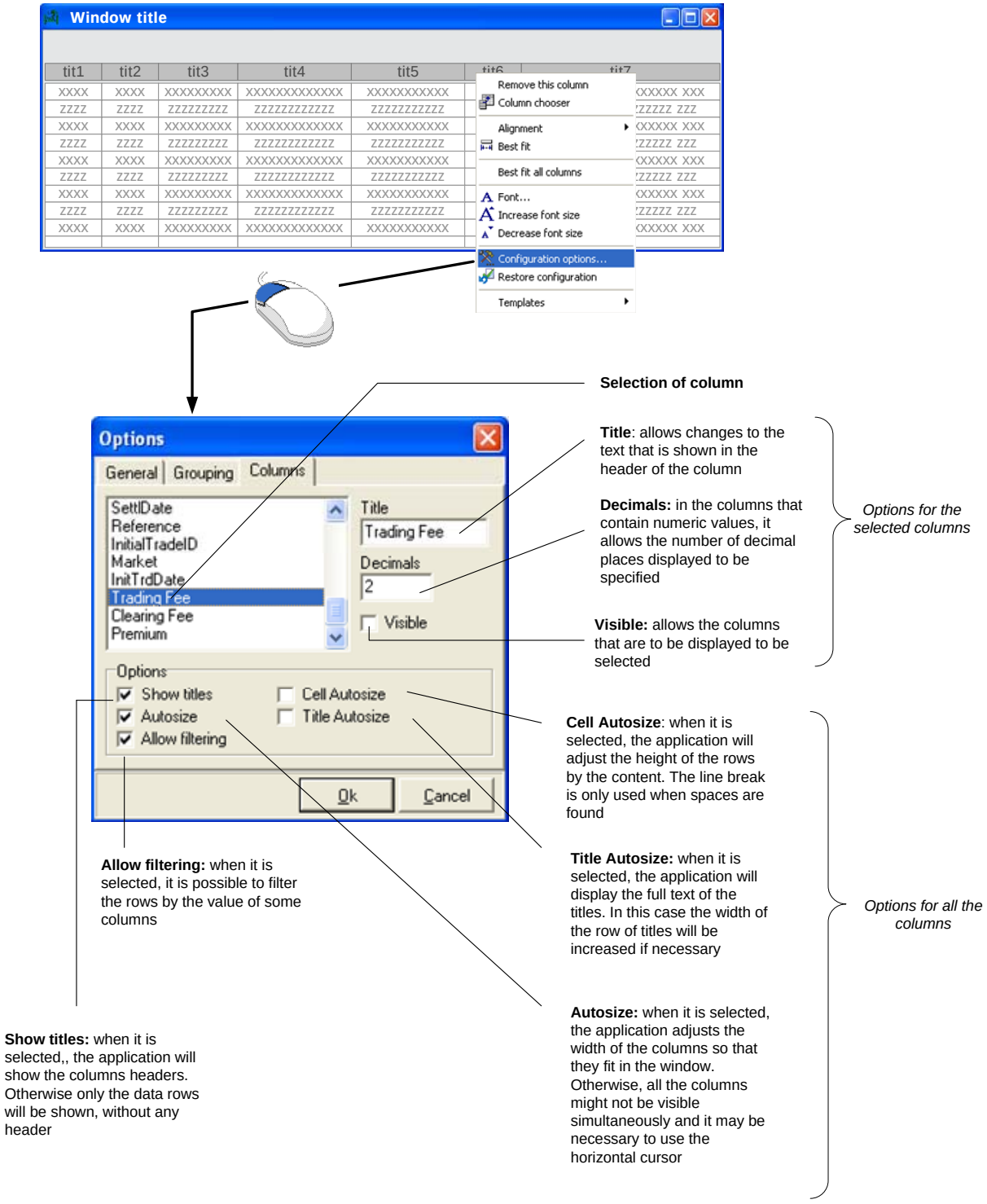
Advanced options

By means of the **Configurations Options** menu option one accesses the data matrix configuration screen. In the ***Columns*** panel of the said screen it is possible to select a set of advanced options for the columns.

The following diagram describes the options that can be configured.


Window title
tit1
tit2
tit3
tit4
tit5
tit6
tit7
Remove this column
Column chooser
Alignment
Best fit
Best fit all columns
Font...
Increase font size
Decrease font size
Configuration options...
Restore configuration
Templates
Options
General
Grouping
Columns
SettlDate
Reference
InitialTradeID
Market
InitTrdDate
Trading Fee
Clearing Fee
Premium
Title
Trading Fee
Decimals
2
Visible
Options
Show titles
Autosize
Allow filtering
Cell Autosize
Title Autosize
Ok
Cancel
Selection of column
Title: allows changes to the text that is shown in the header of the column
Decimals: in the columns that contain numeric values, it allows the number of decimal places displayed to be specified
Visible: allows the columns that are to be displayed to be selected
Options for the selected columns
Cell Autosize: when it is selected, the application will adjust the height of the rows by the content. The line break is only used when spaces are found
Title Autosize: when it is selected, the application will display the full text of the titles. In this case the width of the row of titles will be increased if necessary
Autosize: when it is selected, the application adjusts the width of the columns so that they fit in the window. Otherwise, all the columns might not be visible simultaneously and it may be necessary to use the horizontal cursor
Options for all the columns
Allow filtering: when it is selected, it is possible to filter the rows by the value of some columns
Show titles: when it is selected,, the application will show the columns headers. Otherwise only the data rows will be shown, without any header

- Advanced Column Configuration Options -

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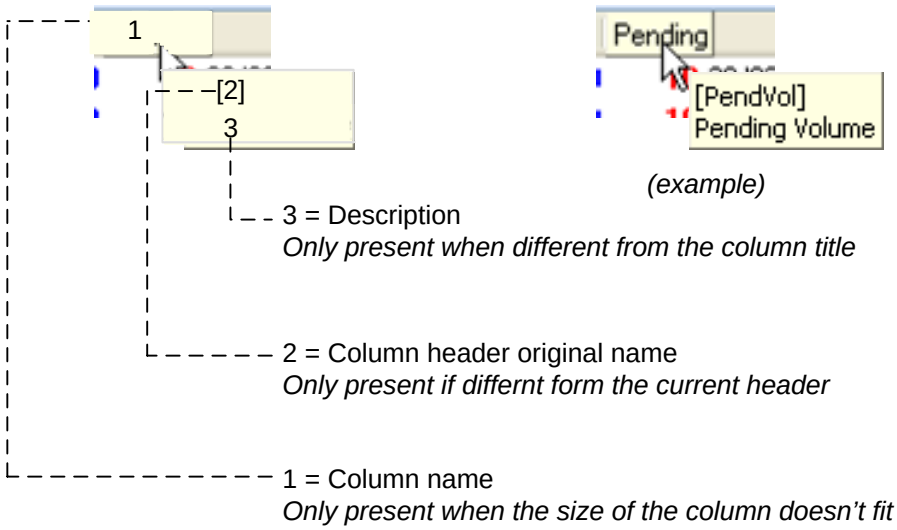
Identification of the columns

On placing the mouse cursor in the title heading of a column, up to two floating text boxes may appear.

The upper text box will only appear when the column width is insufficient to contain the column name and will be used to display its full name.

The lower text box may contain two texts, one of these between square brackets. The text that is not within square brackets contains the column description. This text only appears if the description is other than the present title heading of the column.

The text between square brackets is the original title heading of the column. This text only appears if the description is other than the present title heading of the column.



- Identification of the Columns -

B.4 Sorting rows

The matrices allow for the sorting of rows on the values of one or more columns. The sorting on fields that are numeric will be done by the direct comparison of values, the sorting of text type columns will be done in accordance with the ASCII table sorting criteria.

To sort on the values of a column, click the mouse button in its title heading. Beside the title heading, a symbol will appear which shows the type of sort, exactly as shown in the following table. To change the sort type, click the mouse in the title heading of the same column. It is also possible to carry out this process by means of the **Sort Ascending** and the **Sort Descending** option of the data matrix menu.

Sorting Indicator	Sorting type
	From less to greater
	From greater to less

- Sorting Indicators -

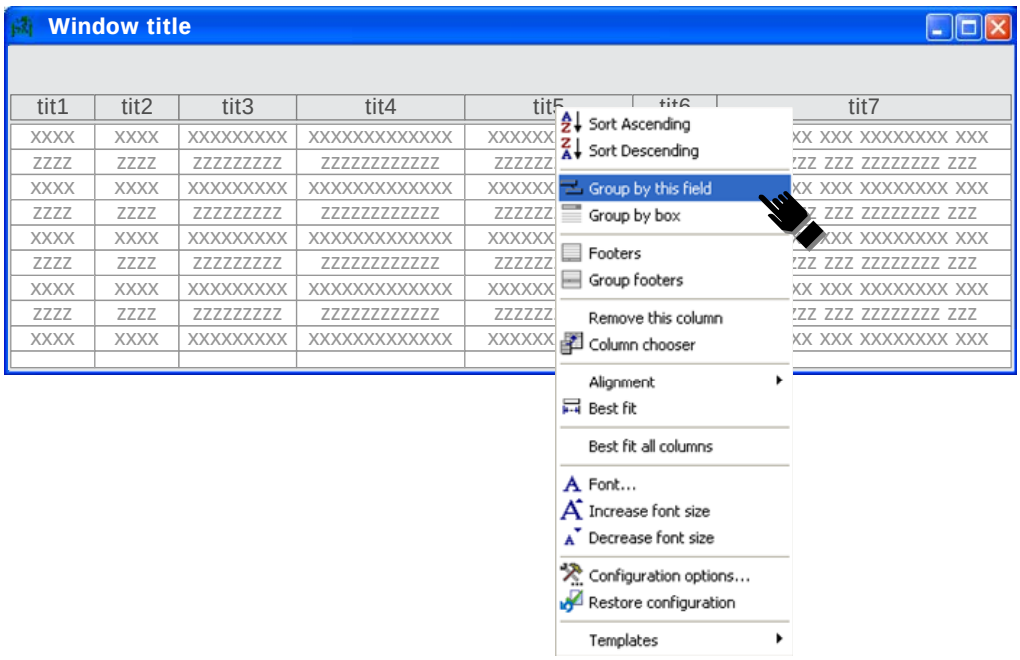
If one wishes to sort on more than one column at a time, click the mouse button on the title headings of the columns while keeping the *SHIFT* key pressed. The sequence selected for the columns will be used to decide on which columns are to be sorted on first. New sorting columns can be added at any time by clicking the mouse in the title header of the column, while keeping the *SHIFT* key pressed.

To eliminate columns sorting criteria, click the mouse on its title heading, while keeping the CTRL key pressed or use the **Suppress Sort** option from the data matrix menu.

B.5 Grouping rows

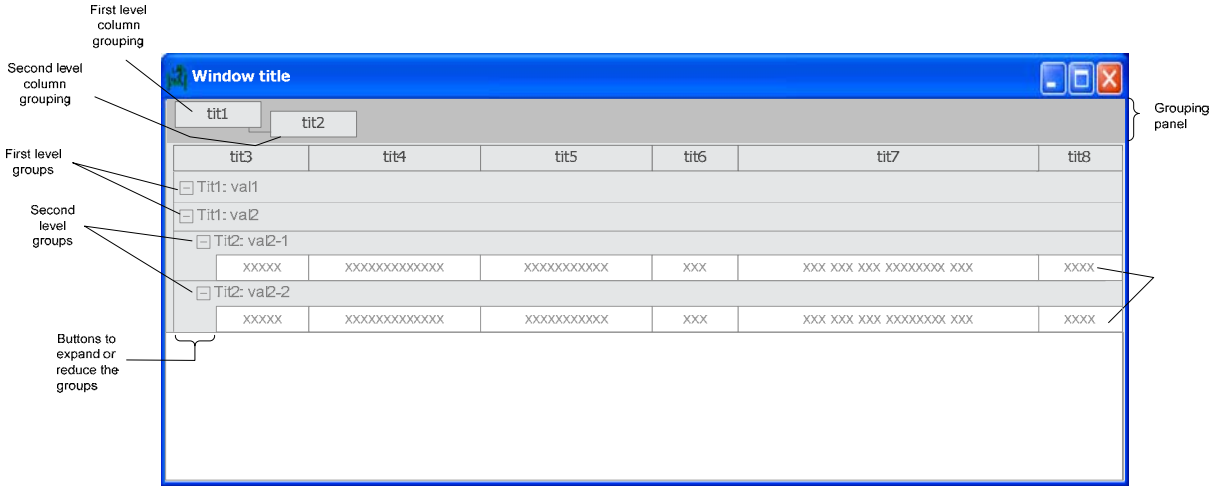
When it is appropriate for the type of information being displayed, the data matrix will allow for groupings of rows to be made in accordance with the values of one or more columns.

To group on any of the columns, select the option **Group on this Field** from the data matrix menu. The same process can be done by dragging the title heading of the column onto the grouping panel. If the grouping panel is not available select the option **Group By Panel** from the data matrix menu.



- Grouping Options -

The following diagram displays the appearance of a data matrix on which grouping has been done on two of its columns. By using the expand or contract buttons, one can select the data to be displayed.

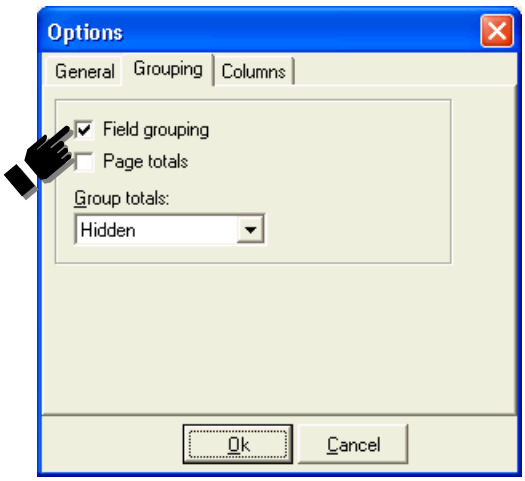


- Grouping by columns -

Take into account that the grouping implies sorting by the grouping fields.

By means of the **Configuration Options** option one accesses the configuration screen for the data matrix. In the ***Grouping*** panel of the said screen one can also activate or deactivate the grouping panel by means of the checkbox ***Grouping of fields***.

The following diagram shows the options that can be configured.



- Activation/deactivation of the grouping panel from the options screen -

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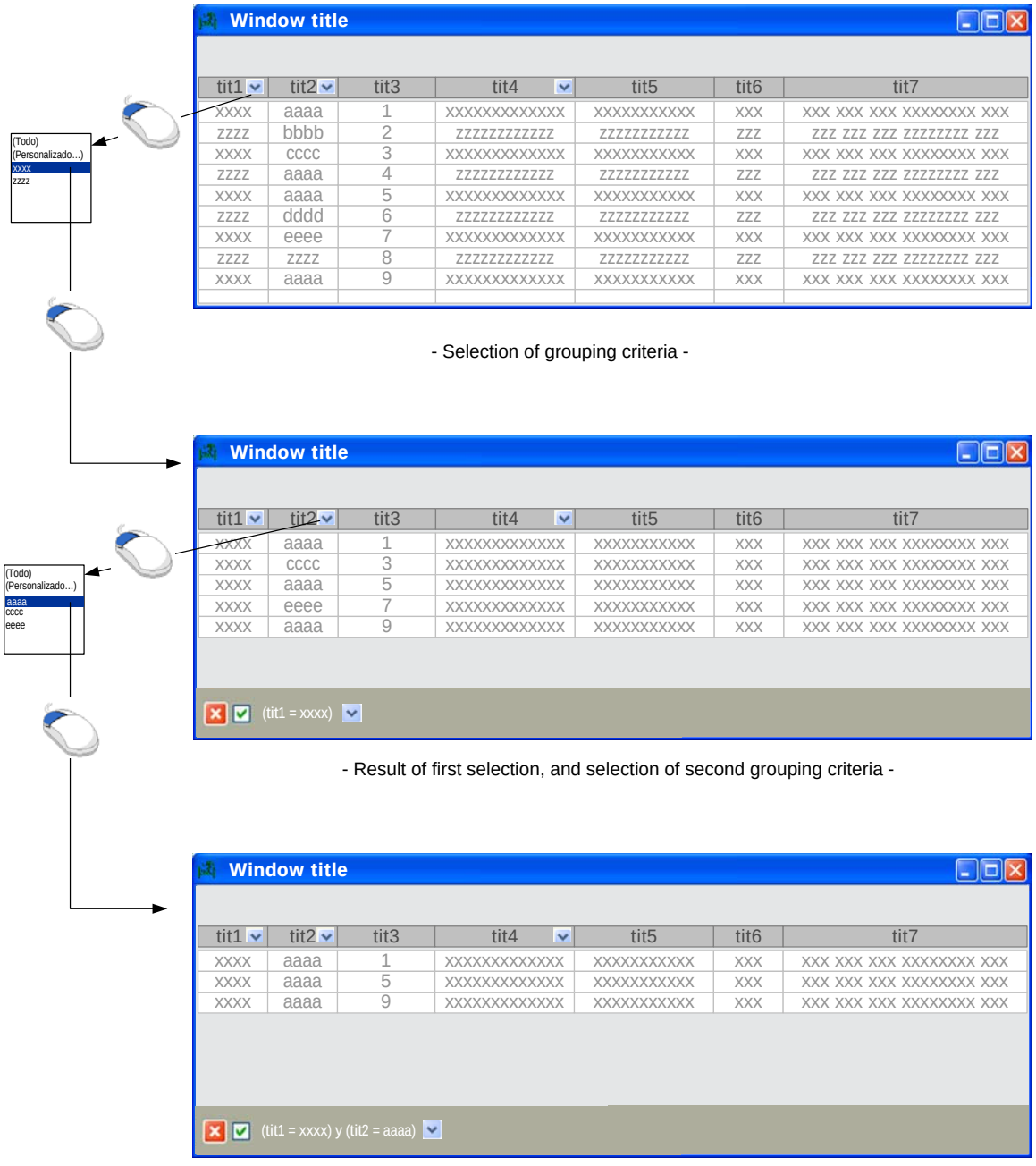
B.6 Filtering rows

The data matrix allows for the filtering of a set of files to be displayed in accordance with the values of some of the fields.

The columns which may be used to set filtering conditions are displayed with a (▼) arrow button beside their title. When this button is pressed, a pull-down list will appear from which one can select the filtering value for the said column.



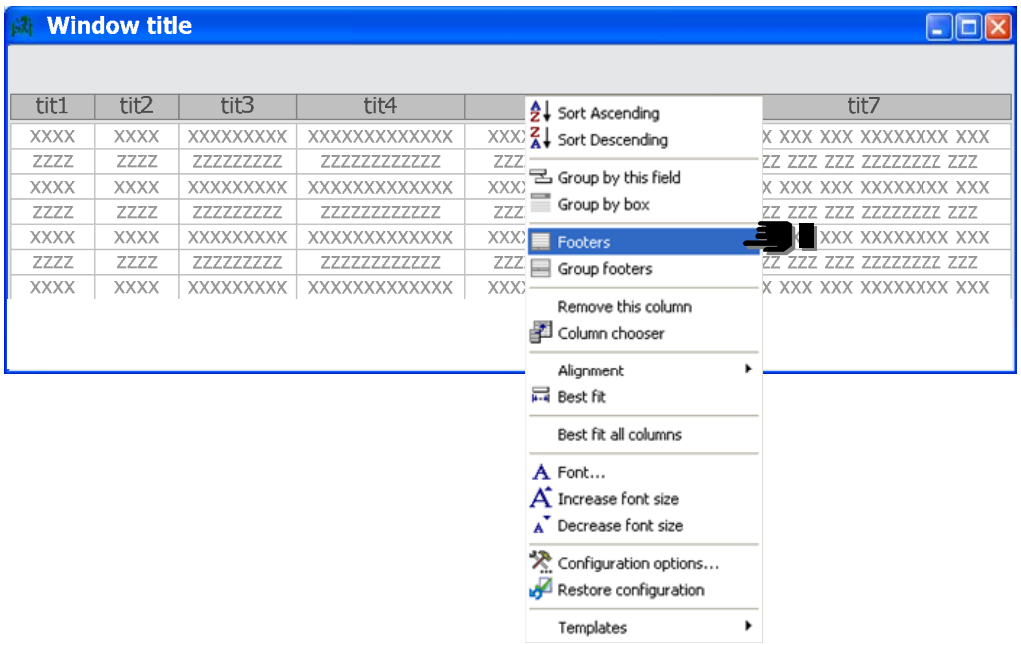
- Example of columns filtering -

The lower part of the data matrix displays a line showing the defined filter and allows for it to be activated or deactivated by means of a checkbox.

B.7 Totals lines

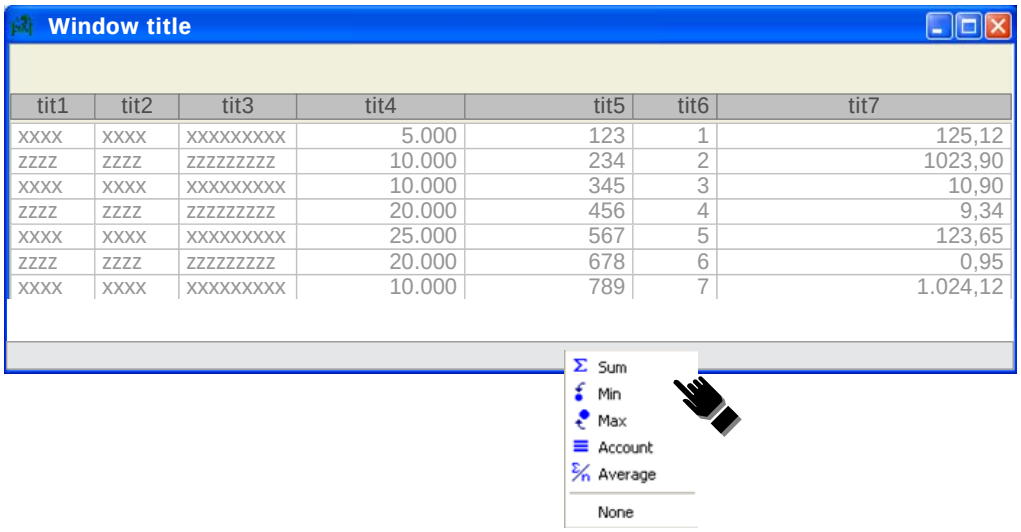
Footing totals

By means of the **Footing Totals** of the data matrix menu, one can activate or deactivate the footing totals of the data matrix.



- Activation / deactivation of the footing totals -

Once the footing totals have been activated, one can assign a different function for each column. To assign a function to a column, click on the secondary mouse button on the related footing totals area of the subject column, in order to access the functions selection menu.


Window title
tit1 tit2 tit3 tit4 tit5 tit6 tit7
xxxx xxxx xxxxxxxxx 5.000 123 1 125,12
zzzz zzzz zzzzzzzzz 10.000 234 2 1023,90
xxxx xxxx xxxxxxxxx 10.000 345 3 10,90
zzzz zzzz zzzzzzzzz 20.000 456 4 9,34
xxxx xxxx xxxxxxxxx 25.000 567 5 123,65
zzzz zzzz zzzzzzzzz 20.000 678 6 0,95
xxxx xxxx xxxxxxxxx 10.000 789 7 1.024,12
Sum
Min
Max
Account
Average
None

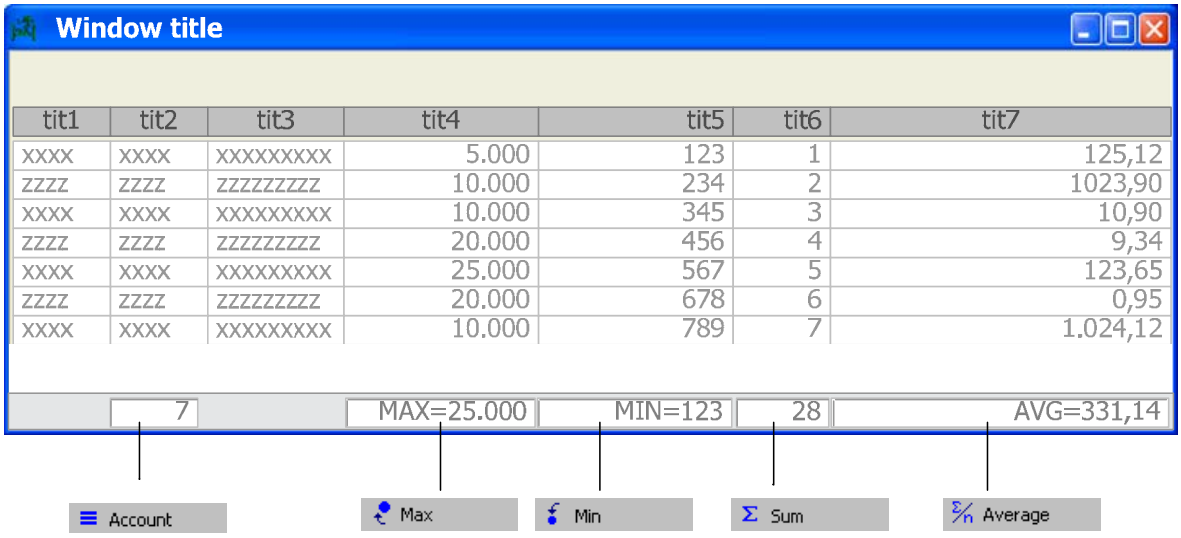
- Assigning functions to the footing totals -

Available functions

The following table describes each of the available functions.

Function	Explanation
Suma	Sum of all the values in the column
Min	Minimum value in the column
Max	Maximum value in the column
Cuenta	Number of elements present
Media	Mean of the values in the column

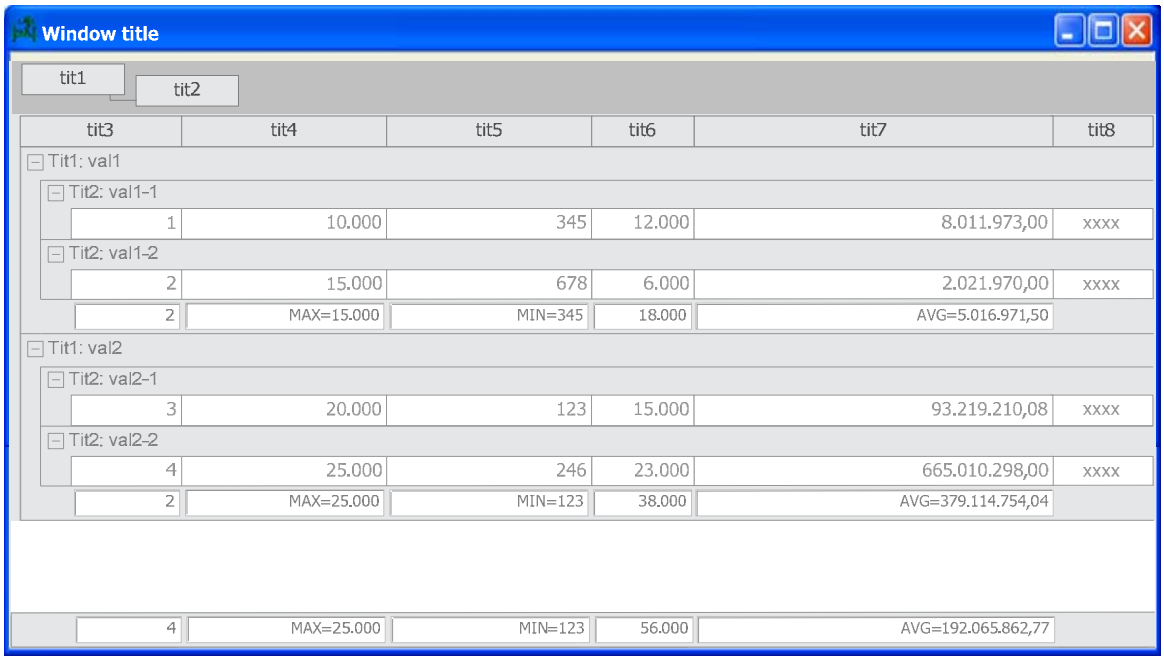
An example screen is shown below in which different functions of the footing totals functions have been selected.


Window title
tit1 tit2 tit3 tit4 tit5 tit6 tit7
xxxx xxxx xxxxxxxxx 5.000 123 1 125,12
zzzz zzzz zzzzzzzzz 10.000 234 2 1023,90
xxxx xxxx xxxxxxxxx 10.000 345 3 10,90
zzzz zzzz zzzzzzzzz 20.000 456 4 9,34
xxxx xxxx xxxxxxxxx 25.000 567 5 123,65
zzzz zzzz zzzzzzzzz 20.000 678 6 0,95
xxxx xxxx xxxxxxxxx 10.000 789 7 1.024,12
7 MAX=25.000 MIN=123 28 AVG=331,14
Account
Max
Min
Sum
Average

- Example of the different footing totals functions -

Totals by group

By means of the **Group Totals** option of the data matrix menu, one can activate or deactivate the group total lines.



- Example screen with group totals lines -

The available functions are the same as those for footing totals. Take into account that the functions assignment is done by column and that it will therefore be the same for all the groups. The assigned groups function is independent of the function assigned in the footing totals.

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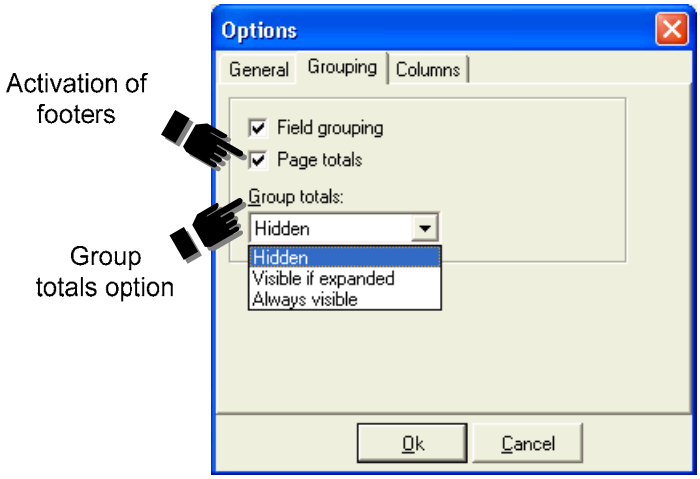
Configuration options

By means of the **Configurations Options** menu option, one accesses the configuration screen of the data matrix. In the ***Grouping*** panel of the said screen, one can also activate or deactivate the footing totals by means of the ***Page Totals*** checkboxes. It is similarly possible to select the behaviour of the group total lines by means of the ***Group totals*** pull-down menu.

The following diagram describes the options that can be configured.



- Configuration of totals lines from the options screen -

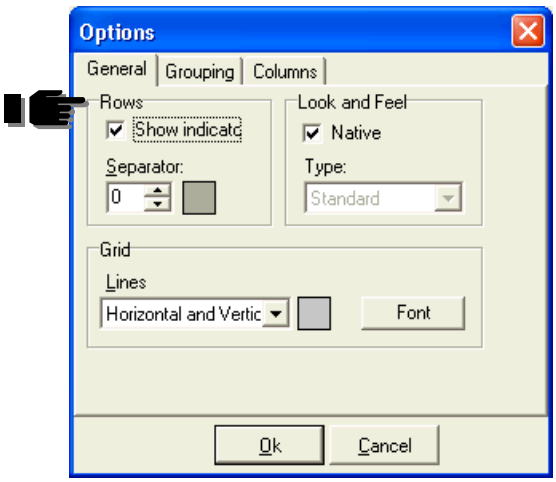
B.8 Presentation options

By means of the **Configuration Options** option one accesses the data matrix configuration screen. This section describes the options that can be accessed from within the ***General*** panel of the said screen.

Rows

By means of the ***See indicator*** checkbox, one can activate or deactivate the display of the control column located at the left of the data matrix, which contains a pointer that points to the selected column(s).

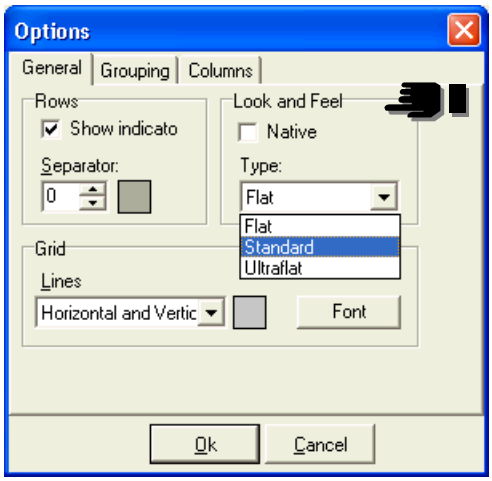
The Separator field indicates the separation between rows by the number of *pixels* of separation between the rows. The dialogue box located to the right of this field allows one to select the colour used as a filler in this separator.



- Rows configuration options -

Look and Feel

By means of the ***Native*** checkbox one can select whether one wishes to use the presentation elements that are configured with the equipment or whether one wishes to specify a specific type. If the checkbox was not checked, the pull-down list ***Type*** allows for the selection of the desired *look and feel*.

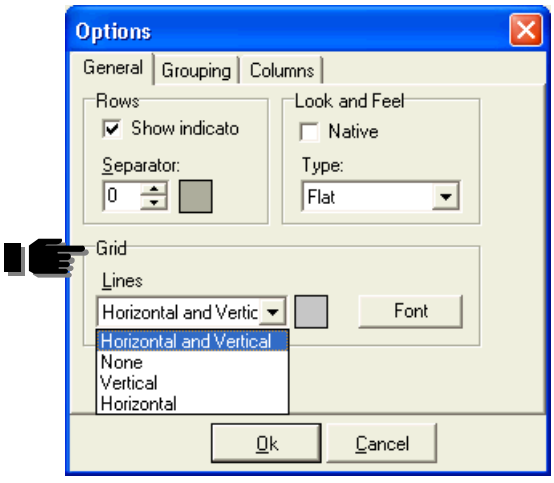


- Look and Feel Configuration Options -

Grid

By means of the ***Rows*** pull-down list one can select the grid lines one wishes to have visible. The dialogue box located to the right of this control allows one to select the colour of these lines.

By means of the ***Font*** button one accesses a screen that allows for the font to be chosen that will be used in the entire data matrix.



- Grid configuration options -

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B.9 Templates

Save

Once a data matrix has been configured, the customisation made can be saved for subsequent use by means of the **Save – Templates** option of the data matrix menu.

Once this option has been selected, a name must be assigned to the new template. If an existing name is used for the subject screen, the latter will prevail.

The saved templates are associated with the screen to which the data matrix belongs.

The saved templates are associated with the workstation terminal and are saved for future use.

By means of the **Save as default template – Template** option, when one saves a customisation configuration, it is also set as the default template.

If a default template has been selected, when a new screen of the same type is opened, the said template will be used for the related data matrix.

Apply

To apply a template that was previously saved, one must use the option **Apply – Templates** from the data matrix menu. Once this option has been selected the name of the template it is desired to open must be chosen.

Management

The **Management – Templates …** option of the data matrix menu, opens a screen which displays the different templates saved for the subject data matrix.

By pressing the secondary mouse button on one of the grids, one accesses a menu which allows for both the said template to be deleted, as well as to assign or unassign it as the default template.

If a default template has been selected, when a new screen of the same type is opened, the said template will be used for the related data matrix.

Restore configuration

The **Restore Configuration** data matrix menu option, allows for one to recover the original appearance of the data matrix. This option does not restore the default template, as it loads the standard configuration that the workstation terminal came with.